

Registration and Further Information



Trainings For Success

PERSONAL DETAILS

Please print clearly or attach business card:

1) Name _____
 Position: _____
 Email: _____

2) Name _____
 Position: _____
 Email: _____

3) Name: _____
 Position: _____
 Email: _____

Company: _____
 Department: _____
 Address _____
 Postcode: _____ Country: _____
 Tel: _____ Fax : _____

Nature of Business _____

Company Size: 1-9 10-24 25-49 50-99
 100-249 250-499 500-999 1000+

SPONSOR

We wish to register this delegate for the course indicated above. We undertake to pay for the period of the program (please print clearly)
 Name: _____
 Position: _____
 Signature: _____ Date: _____

REGISTRATION COURSE FEES

TREASURY RISK MANAGEMENT
 • US\$ 2,750 per delegate

I would like information on holding this program in house

We can bring this course in house directly to your workplace!
Customized Training Programs
 The in-house training of Advanced Studies and Training Center
 Tel: +971 4 221 1141; Email: info@astcdubai.com

DISCLAIMER

ASTC reserves the right to change or cancel any part of its published programs or teaching facility due to unforeseen circumstances

HOTEL BOOKING

If you required assistance with booking accommodation for one of our courses, please contact our staff on the following numbers:
 Tel: +971-4-2211141, Fax: +971-4-2211848 or Email us on info@astcdubai.com

TRAINING COURSE

TREASURY RISK MANAGEMENT

August 22 – 24, 2017

In order to guarantee a place on the course delegates are kindly requested to register at least 4 weeks in advance

METHOD OF PAYMENT

1. Please find enclosed a cheque for US\$ _____ made payable to **Advanced Studies and Training Centre**
2. Transfer : Commercial Bank of Dubai
Branch: Mankhool Street | **Account Number** 1000125334
Routing Number: 502320103 | **Swift Code:** CBD – UAE. AD
3. Please invoice my institution.
 An invoice will be sent to the mentioned institution on receipt of registration form. Please fill out the sponsor's details below.

CREDIT CARD:

Please Charge my : (Card Type)

Master Card Visa Card Other _____

Card Holder Name _____

Card Number _____

Expiry Date _____ Security Code No. _____

Amount to be Charge _____

Tel. _____ Mob. _____

Card Holder Signature: _____ Date: _____

SAVE MONEY! DISCOUNTS AND PROMOTIONS!

- Register one month in advance and received up 10% discount.
 Group of 3 more delegates from the same organization receive a 10% discount
- OR
- FREE Attendance for 5th delegate's from the same organization

TRAINING REGISTRATION DETAILS

TERM & CONDITIONS:

- Fees include all the tuition, full course documentation, lunches and refreshments for the duration of the program.
- Incidental expenses: ASTC is NOT responsible for covering airfare or other travel costs incurred by delegates. Delegates will be responsible for their own accommodations.
- PLEASE NOTE that ASTC reserves the right to refuse admission to the training if proof of payment has not been received prior to the start of the program.
- An invoice will be sent upon receipt of the registration form. Payment must be received in full 2 weeks prior to the course start
- CANCELLATION POLICY**
 - A full refund less on administration fee of US\$ 100 will be given for cancellation requests received up to 45 working days prior the event. Cancellation must be made in writing (letter or fax) and reach this office before the 45 days deadline.
 - Delegates who cancel than 45 working days before the event, or who don't attend are liable to pay the full course fee and no refunds can be given. However, if you wish to attend the next course, and you have paid your course fee in full, you will only be invoiced for 25% of that course fee. Please note that the next course must take place within the next 6 months of the initial application. Of course, a replacement is always welcome.

I understand and accept the booking Term & Conditions

Signature _____ Date _____



Date : August 22 - 24, 2017
 Venue : Dubai, UAE
 Training Director : Dr. Mahendra Mehta

ADVANCED STUDIES & TRAINING CENTRE

COURSE OBJECTIVE:

This intensive treasury risk management training course is designed to offer treasury executives, whether in corporations or financial institutions, a thorough coverage of the techniques available for modern treasury management and evaluating treasury risk. The complexity of cash management in modern financial markets has placed much more emphasis on the treasury function. This not only involves keeping control over increasingly complex interest rate and currency exposures, but also keeping abreast of the latest techniques for managing those risks whilst effectively managing the funds of the institution.

DISCOUNTS!

- ★ Register one month in advance and received up **10%** discount.
 - ★ Group of 3 more delegates from the same organization receive a **10%** discount
- OR
- ★ **FREE ATTENDANCE FOR 5** delegate from the same organization.

5 EASY WAYS TO REGISTER & OBTAIN FURTHER INFORMATION

- 1 Tel : +971 4 221 1141 3 P. O. Box : 6878, DUBAI, UAE 5 Email : info@astcdubai.com
 2 Fax : +971 4 221 1848 4 Website : www.astcdubai.com

MEET YOUR TRAINING DIRECTOR:



DR. MAHENDRA MEHTA is Currently Managing Director of Neural Technologies and Software private limited. (NeuralTechSoft) and Neural Risk Consulting Private Limited based in Mumbai (India) Since Feb 2002, Dr. Mahendra Mehta has been involved in consultancy and teaching on various financial topics focusing primarily on financial risk management, which includes market, credit and operational risk measurement, modeling, Risk mathematics, derivative pricing and valuation mathematics and analytics its management and modeling, Enterprise Risk Management, development and implementation of policies, processes and procedures in the businesses. The company specializes in providing consulting, software design and development which involves analytics and mathematics.

He is also involved in executive education in these areas around the world on Risk management, Basel II and III, capital adequacy, ICAAP, stress testing etc. In last 20 years, he has given more than 100 seminars on various topics in many countries including in Abu-Dhabi, Bahrain, Czech Republic, England, Egypt, Hungary, India, Jordan, Malaysia, Poland, Spain, South Africa, Qatar, Saudi Arabia, Singapore, Switzerland, UAE, UK, USA, etc. The company has completed several assigned involving consultancy on end to end management and implementation of BASEL II accord on a turnkey basis.

He was Head of Analytics at Citibank, NA, Mumbai (India) involved in the development of machine based trading strategies in Foreign exchange, interest rate and European & American equity markets. He was involved in the development and implementation of Market risk Management practice within Citibank worldwide. He was involved in the development of autonomous trading machine to automatically trade in the financial markets

Before joining Citibank in 1988, he worked with Hindustan Aeronautics Limited (HAL), Hyderabad (India) for fifteen years. He was responsible for design & development of several Avionics systems, development of Light Combat Aircraft weapon systems etc. During his tenure at HAL, Mahendra worked in various countries, which includes Italy, UK, France & Sweden. He has several research papers to his credit mainly in estimation sciences & theory as applied to avionics and space sciences. He was heading a team of people involved in the development of on board computer for Prithvi Missile – medium range surface to surface missile.

Dr Mahendra received Doctoral degree in Electrical Engineering from Indian Institute of Technology Mumbai (India). Among other places, he has also taught at London Business School in 1991-92 and was a guest faculty at Swiss Federal Institute of Technology, Zurich, Switzerland. He currently teaches Financial Mathematics & Financial Engineering at S P Jain School of Management. He has written several research papers in Engineering science and Finance. He has contributed in the book entitled "Neural Networks in the Capital Markets" published by Wiley & sons in 1995.

Dr. Mehta has lectured in various countries on Kalman filtering and adaptive estimation science including in France, Holland and Sweden. His Ph. D thesis was on multi-target tracking in noisy environment using air borne radar. Dr Mahendra Mehta is a visiting faculty member at various institutions around the world.

Would you like to request this course in house?

Customized Training Programs

The in-house training of Advanced Studies and Training Center

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TREASURY RISK MANAGEMENT

Who Should Attend?

- Corporate Treasury Executives
- Corporate Finance Executives
- Relationship Officers
- Money Market Managers
- Foreign Exchange Executives
- Accountants and Auditors
- all those involved with Treasury Risk Management

COURSE OUTLINE

DAY 1 FRAMEWORKS FOR IDENTIFYING & ANALYSING RISK

- Outline of a treasury function
- The treasurer's role
- Risk versus return
- Finance versus business risk
- Types of risk
- Identification, analysis and control of risks
- Hedging approaches and costs
- Corporate case study
- The importance of policies, internal control and audit
- **PERFORMANCE MEASUREMENT AND CAPITAL ALLOCATION**
- Why measure performance?
- The problems involved
- Meaningful benchmarks
- Examples of methodologies
- The capital adequacy directive
- Efficient use of capital
- Value-at-Risk approaches
- Risk adjusted returns on capital

Cont:

DEBT MANAGEMENT AND THE DEBT / EQUITY RATIO

- Managing cash and working capital
- Forecasting cashflows
- Financing with debt versus equity
- Maturity profiles
- Fixed versus floating
- The question of mismatches

MEASURING INTEREST RATE RISK

- Gap analysis
- Types and uses of gap analysis
- Macaulay duration
- Examples of Macaulay calculations
- Modified duration
- Convexity adjustments
- Rate shocks
- Simulation approaches

GAP CASE STUDY: Delegates, in small groups, will prepare and comment upon a gap report for a multi-national

FOREIGN EXCHANGE RISK MANAGEMENT

- Types of transactions
- Spot, forward and FX swap transactions
- Translation exposure
- Economic exposure
- Currency options
- Put / call parity explained
- Hedging decisions

DAY 2 THE TOOLS OF RISK MANAGEMENT

- Forward - forward transactions
- Forward Rate Agreements (FRAs)
- Financial futures
- Interest rate and currency swaps
- Interest rate options
- Swaptions
- Relationships between products
- Interest rate options

RISK MANAGEMENT EXERCISES

Delegates, in small groups, will work through some examples to ensure a thorough understanding of the mechanics.

FUTURES IN TREASURY MANAGEMENT

- FRAs versus futures
- Measuring exposure in futures equivalents
- Designing a futures hedge handling basis risk
- Spot, interpolated and extrapolated hedges
- Option versus futures hedges

DAY 3 USING SWAPS AND ASSOCIATED PRODUCTS

- Analysing cash flows
- Constructing the discount function
- Hedging with swaps
- Swaps and the capital markets
- Basis swaps
- Asset swaps

SWAP CASE STUDIES

Delegates, in small groups, will be required to analyse hedging, funding and investing decisions using derivatives.

STRUCTURED FINANCE - CASE STUDY

Delegates, in small groups, will work through a complex structure of issuing a fixed income bond to produce cheap domestic funding.

ASSET SWAPS - CASE STUDIES

Delegates will construct a long dated discount function using log linear interpolation and structure an asset swap using a fixed income bond and a forward start swap followed by the structuring of low income, tax effective structures.

INTRODUCTION TO ASSET AND LIABILITY MANAGEMENT

- Why manage the balance sheet?
- The problems
- Net interest income versus market value

ASSET & LIABILITY MANAGEMENT CASE STUDY

Delegates, in small groups, will assume the role of an ALCO and using some typical reports will decide upon the validity of a particular strategy.

CASE STUDY: RESULTS AND ADDITIONAL ANALYSIS

Each group will report on their decision. This will be supplemented by additional analyses.